

**Exercise 1 : (2,5 points)**

Consider the matrix  $A = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{pmatrix}$ .

1. Compute  $A^k$  for  $k \in \mathbb{N}$ .
2. Let  $P \in \mathbb{R}_n[X]$ , with  $n \geq 2$ . Prove that :

$$P(A) = \begin{pmatrix} P(2) & P'(2) & \frac{1}{2}P''(2) \\ 0 & P(2) & P'(2) \\ 0 & 0 & P(2) \end{pmatrix}.$$

**Exercise 2 : (2,5 points)**

Let  $A = \begin{pmatrix} 3 & -1 \\ 6 & -2 \end{pmatrix}$ .

1. Show that  $P(X) = X^2 - X$  is an annihilating polynomial for  $A$ . Deduce, by a proof by contradiction, that  $A$  is not invertible. Justify, using the same reasoning, that  $A - I$  is also not invertible.
2. Verify using the pivot method that  $A$  is indeed not invertible.
3. Use a third method to prove differently that  $A$  is not invertible.

**Exercise 3 : (4 points)**

We consider the matrix  $K$  given by :

$$K = \begin{pmatrix} 1 & 1 & -1 & -3 \\ 1 & 1 & 1 & -2 \\ 0 & -1 & 0 & 1 \\ 1 & 1 & 0 & -2 \end{pmatrix}$$

1. Compute  $K^2$ . Deduce that  $K$  is invertible and compute  $K^{-1}$ .
2. Let  $a$  and  $b$  be two real numbers ; we define  $L = aI + bK$ . Show that  $L^2 = -(a^2 + b^2)I + 2aL$ .
3. Deduce that if  $a$  and  $b$  are not both zero,  $L$  is invertible, and express  $L^{-1}$  in the form  $cI + dK$ .

4. Deduce the inverse of the matrix  $A = \begin{pmatrix} 1 + \sqrt{2} & 1 & -1 & -3 \\ 1 & 1 + \sqrt{2} & 1 & -2 \\ 0 & -1 & \sqrt{2} & 1 \\ 1 & 1 & 0 & -2 + \sqrt{2} \end{pmatrix}$ .

**Exercise 4 : (4 points)**

1. We consider the set of complex numbers  $\mathbb{C}$ . We define the collection  $\mathcal{F} = \{1, i\}$ .
  - (a) In this question, we consider  $\mathbb{C}$  as an  $\mathbb{R}$ -vector space. Prove that the collection  $\mathcal{F}$  is linearly independent.
  - (b) In this question, we consider  $\mathbb{C}$  as a  $\mathbb{C}$ -vector space. Prove that the collection  $\mathcal{F}$  is linearly dependent.
2. Let  $\omega \in \mathbb{C}$ . We define  $\mathbb{R} \cdot \omega = \{x \cdot \omega \mid x \in \mathbb{R}\}$ .
  - (a) Show that  $\mathbb{R} \cdot \omega$  is a subspace of  $\mathbb{C}$  when  $\mathbb{C}$  is considered as an  $\mathbb{R}$ -vector space.
  - (b) Under what condition is  $\mathbb{R} \cdot \omega$  a subspace of  $\mathbb{C}$  when  $\mathbb{C}$  is considered as a  $\mathbb{C}$ -vector space?

**Exercise 5 : (7 points)**

Let  $E = \mathcal{C}^2(\mathbb{R}, \mathbb{R})$  be the vector space of twice continuously differentiable functions from  $\mathbb{R}$  to  $\mathbb{R}$ . We consider the set  $F$  of elements  $\varphi$  of  $E$  such that :

$$\forall x \in \mathbb{R}, \quad \varphi''(x) = (1 + x^2)\varphi(x).$$

Moreover, we denote by  $f$  and  $g$  the functions defined for all  $x \in \mathbb{R}$  by :

$$f(x) = e^{\frac{x^2}{2}}, \quad g(x) = e^{\frac{x^2}{2}} \int_0^x e^{-t^2} dt.$$

1. Show that  $F$  is a subspace of the vector space  $\mathcal{C}^2(\mathbb{R}, \mathbb{R})$ .
2. Show that if  $v, w \in F$ , then the function  $vw' - wv'$  is constant on  $\mathbb{R}$ .
3. Show that the functions  $f$  and  $g$  belong to  $F$ , and that the collection  $(f, g)$  is linearly independent.
4. Let  $h \in F$ . Show that there exist  $(a, b) \in \mathbb{R}^2$  such that  $h = af + bg$ .
5. Deduce the dimension of the vector space  $F$ .